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**UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK**

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In re : **Chapter 11 Case No.**
:
LEHMAN BROTHERS HOLDINGS INC., et al., : **08-13555 (JMP)**
:
Debtors. : **(Jointly Administered)**
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**SUPPLEMENT TO MOTION OF THE DEBTORS FOR AN ORDER
PURSUANT TO SECTION 365 OF THE BANKRUPTCY CODE APPROVING
THE ASSUMPTION OR REJECTION OF OPEN TRADE CONFIRMATIONS**

TO THE HONORABLE JAMES M. PECK
UNITED STATES BANKRUPTCY JUDGE:

Lehman Brothers Holdings Inc. (“LBHI”) and its affiliated debtor, Lehman Commercial Paper Inc. (“LCPI”), as debtors and debtors in possession (together, the “Debtors”), hereby incorporate by reference and supplement their motion (the “Motion”), dated November 14, 2008, for authorization to assume or reject open trade confirmations [Docket No. 1541], as follows:¹

¹ Capitalized terms that are used but not otherwise defined here have the meanings ascribed to them in the Motion. Interested parties should refer to the Motion for background information regarding these chapter 11 cases and the Debtors’ business, as well as additional information concerning the transactions at issue here.

Modified Exhibit A

1. The Debtors filed the Motion on November 14, 2008, seeking an order, pursuant to section 365(a) of the Bankruptcy Code, Bankruptcy Rule 6006, and Local Rule 6006-1, approving: (i) the assumption of the Open Trade Confirmations set forth on Exhibit A annexed to the Motion (the “Assumed Trades”), (ii) the rejection of the Open Trade Confirmations set forth on Exhibit B annexed to the Motion (the “Rejected Trades”), and (iii) the modification of the Trades set forth on Exhibit C annexed to the Motion (the “Amended Trades”) and the assumption of the Amended Trades, as modified.

2. Upon review of the filed version of the Motion, the Debtors determined that Exhibit A was not as legible as the other exhibits. Therefore, in order to assist all parties in interest in their review of the Motion, the Debtors hereby file a reformatted Exhibit A to the Motion. The Debtors have not altered the substance of Exhibit A in any way.

Notice

3. The Debtors have served notice of this Supplement in accordance with the procedures set forth in the order entered on September 22, 2008 governing case management and administrative procedures for these cases [Docket No. 285] on (i) the U.S. Trustee; (ii) the attorneys for the Creditors’ Committee; (iii) the Securities and Exchange Commission; (iv) the Internal Revenue Service; (v) the United States Attorney for the Southern District of New York; and (vi) all parties who have requested notice in these chapter 11 cases. The Debtors have not served all Counterparties with a copy of this Supplement due to the expense associated with doing so. In the event that any Counterparty contacts the Debtors with questions, the Debtors will provide such Counterparty with a copy of this Supplement. The Debtors submit that no

other or further notice need be provided.

WHEREFORE the Debtors respectfully request that the Court grant the relief requested in the Motion and such other and further relief as it deems just and proper.

Dated: November 18, 2008
New York, New York

/s/ Jacqueline Marcus
Jacqueline Marcus

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EXHIBIT A
(Revised)

ASSUMED TRADES

Entity	Deal Name	Customer	Tranche	BS	Trade Date	Currcode	Status
LCP1	ABITIBI BOWATER INC. 04-01-08	AIG GLOBAL INVESTMENT CORP		B	9/3/2008	USD	Assumed
LCP1	ABITIBI BOWATER INC. 04-01-08	FOOTHILL CAPITAL CORPORATION		S	9/10/2008	USD	Assumed
LCP1	ABITIBI BOWATER INC. 04-01-08	OPPENHEIMER FUNDS, INC. (MASTR)		S	9/8/2008	USD	Assumed
LCP1	ACTS AERO TECH SUPPORT	Banque de Saffia		S	7/29/2008	USD	Assumed
LCP1	AIMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PART V		S	6/5/2008	USD	Assumed
LCP1	AIMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PARTNERS II		S	6/15/2008	USD	Assumed
LCP1	AIMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PARTNERS III		S	6/15/2008	USD	Assumed
LCP1	AIMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PARTNERS IV		S	6/15/2008	USD	Assumed
LCP1	AIMCO PROPERTIES, L.P. (A&R 11/2/04)	OHA PARK AVENUE CLO, LTD		S	6/15/2008	USD	Assumed
LCP1	ALLTEL CORP (11/16/07) (B-1 facility)	CHATAM ASSET MGMT (MASTER)		S	8/22/2008	USD	Assumed
LCP1	ALLTEL CORP (11/16/07) (B-1 facility)	ILLINOIS STATE BOARD OF INVEST		S	9/7/2008	USD	Assumed
LCP1	AMERICAN AIRLINES 1ST LIEN (AMR) 3/27/06	ANCHORAGE CAPITAL PARTNERS, LP		S	9/10/2008	USD	Assumed
LCP1	ATRIUM COMPANIES, INC. (06/21/06)	D.E. SHAW LAMINAR PORTFOLIOS		S	7/28/2008	USD	Assumed
LCP1	BOOZ ALLEN HAMILTON INC. (7/31/08)	GSO CAPITAL PARTNERS LP		S	7/22/2008	USD	Assumed
LCP1	BUCYRUS INTERNATIONAL, INC. 5/07	COMMERZBANK AG		S	9/10/2008	USD	Assumed
LCP1	BUCYRUS INTERNATIONAL, INC. 5/07	COMMERZBANK AG		S	9/9/2008	USD	Assumed
LCP1	BUFFETS INC (11/07/06)	ALCENTRA INC. (MASTER)		S	4/24/2008	USD	Assumed
LCP1	BUFFETS INC (11/07/06)	ALCENTRA INC. (MASTER)		S	4/30/2008	USD	Assumed
LCP1	BUFFETS INC (11/07/06)	PEQUOT CAPITAL MGMT (MASTER)		S	5/9/2008	USD	Assumed
LCP1	BUFFETS INC (11/07/06)	PEQUOT CAPITAL MGMT (MASTER)		S	6/18/2008	USD	Assumed
LCP1	BUFFETS INC (11/07/06)	PEQUOT CAPITAL MGMT (MASTER)		S	6/28/2008	USD	Assumed
LCP1	BUFFETS INC (11/07/06)	PEQUOT CAPITAL MGMT (MASTER)		S	4/7/2008	USD	Assumed
LCP1	BUFFETS INC (11/07/06)	SCHULTZE ASSET MGMT (MST)		S	5/7/2008	USD	Assumed
LCP1	BUFFETS INC (11/07/06)	SCHULTZE MASTER FUND, LTD		S	4/12/2008	USD	Assumed
LCP1	CALPINE CORP EXIT TERM LOAN 01/31/08	HEWETT'S ISLAND CLO-I-R, LTD.		S	7/17/2008	USD	Assumed
LCP1	CAPITAL AUTOMOTIVE REIT (CARS)	GLOBAL LOAN OPP FUND B.V.		S	9/11/2008	USD	Assumed
LCP1	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	NEWPORT GLOBAL OPP FUND, LP		S	8/13/2008	USD	Assumed
LCP1	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	NEWPORT GLOBAL OPP FUND, LP		S	8/13/2008	USD	Assumed
LCP1	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	NEWPORT GLOBAL OPP FUND, LP		S	8/13/2008	USD	Assumed
LCP1	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	NEWPORT GLOBAL OPP FUND, LP		S	8/13/2008	USD	Assumed
LCP1	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	NEWPORT GLOBAL OPP FUND, LP		S	7/18/2008	USD	Assumed
LCP1	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	NEWPORT GLOBAL OPP FUND, LP		S	8/11/2008	USD	Assumed
LCP1	CHRYSLER LLC (1ST LIEN)	BENNETT MGMT CMP (MASTER)		S	6/23/2008	USD	Assumed
LCP1	CHRYSLER LLC (1ST LIEN)	FEINGOLD OKEEFE SELECT OPPORT		B	6/24/2008	USD	Assumed
LCP1	CHRYSLER LLC (1ST LIEN)	FEINGOLD OKEEFE CAPITAL -MTR		B	7/10/2008	USD	Assumed
LCP1	CHRYSLER LLC (1ST LIEN)	XERION CAPITAL PARTNERS (MSTR)		S	7/10/2008	USD	Assumed
LCP1	CIT GROUP INC SYR (12/6/06-CITI)	FIR TRE CAPITAL OPP MASTER FD		S	7/31/2008	USD	Assumed
LCP1	CIT GROUP INC SYR (12/6/06-CITI)	FIR TRE CAPITAL OPP MASTER FD		S	8/5/2008	USD	Assumed
LCP1	CIT GROUP INC SYR (12/6/06-CITI)	FIR TRE VALUE MASTER FD, LP		S	7/31/2008	USD	Assumed
LCP1	CIT GROUP INC SYR (12/6/06-CITI)	FIR TRE VALUE MASTER FD, LP		S	8/15/2008	USD	Assumed
LCP1	CLAIRE'S STORES (5/29/07)	BANK OF AMERICA		S	9/12/2008	USD	Assumed
LCP1	CLAIRE'S STORES (5/29/07)	GOLDMAN SACHS INVMT PTNS MAS		S	9/12/2008	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	CREDIT SUISSE ASSET MGMT(MAST)		B	5/3/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	HALCYON DISTRESSED SEC		B	5/2/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	HALCYON FUND, L.P.		B	5/14/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	HALCYON FUND, L.P.		B	6/27/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	JP MORGAN		S	9/25/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	JP MORGAN CHASE BANK NA		S	9/26/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	JP MORGAN CHASE BANK NA		S	10/3/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	JP MORGAN CHASE BANK NA		S	12/21/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	JP MORGAN CHASE BANK NA		S	10/2/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	MCDONNELL INVEST. MGMT (MASTR)		S	7/26/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	MCDONNELL INVEST. MGMT (MASTR)		S	8/16/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	MCDONNELL INVEST. MGMT (MASTR)		S	8/22/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	MCDONNELL INVEST. MGMT (MASTR)		S	9/24/2007	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCP1	COLLINS & AIKMAN PRODUCTS CO	UBS AG		S	7/26/2006	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	UBS AG		S	7/31/2006	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	AURELIUS CAPITAL PARTNERS, LP		S	4/30/2008	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	AURELIUS CAPITAL PARTNERS, LP		S	4/30/2008	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	LOEB PARTNERS		B	4/30/2008	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	LOEB PARTNERS		B	4/30/2008	USD	Assumed
LCP1	CONSOLIDATED CONTAINER CO	HELIOS ADVISORS LLC NEW YORK		S	9/8/2008	USD	Assumed
LCP1	CONSOLIDATED CONTAINER CO	HELIOS ADVISORS LLC NEW YORK		S	9/8/2008	USD	Assumed
LCP1	CONSOLIDATED CONTAINER CO	LITTLE JOHN & CO LLC		S	9/2/2008	USD	Assumed
LCP1	CONSOLIDATED CONTAINER CO	BLACK DIAMOND CAP MGMT (MSTR)		S	9/9/2008	USD	Assumed
LCP1	CONSOLIDATED CONTAINER CO	BLACK DIAMOND CAP MGMT (MSTR)		S	9/8/2008	USD	Assumed
LCP1	DAHA HOLDING TL(1/31/08)	CFIP MASTER FUND,LTD		S	8/28/2008	USD	Assumed
LCP1	DAYCO (MARK IV)	SUN CAPITAL		S	5/2/2008	USD	Assumed
LCP1	DAYCO (MARK IV)	SUN CAPITAL		S	6/20/2008	USD	Assumed
LCP1	DAYCO (MARK IV)	SUN CAPITAL		S	7/29/2008	USD	Assumed
LCP1	DOLLAR GENERAL TERM (7-06-07)	SUN CAPITAL PARTNERS V (AIV-1)		S	5/29/2008	USD	Assumed
LCP1	ENRON TRADE CLAIM (CL 4 W/O S-Post)	PUTNAM INVESTMENTS		S	8/28/2008	USD	Assumed
LCP1	ENRON TRADE CLAIM (CL 4 W/O S-Post)	REDWOOD MASTER FUND		S	8/7/2008	USD	Assumed
LCP1	ENRON TRADE CLAIM (Class 4 White Ridge)	TUDOR BV GLOBAL PORTFOLIO LTD		B	8/7/2008	USD	Assumed
LCP1	ENRON TRADE CLAIM (Class 4 White Ridge)	HBK MASTER FUND,LP		S	5/4/2008	USD	Assumed
LCP1	GENERAL MOTORS CORPORATION (6/16/03)	HBK MASTER FUND,LP		S	5/14/2008	USD	Assumed
LCP1	GENERAL MOTORS CORPORATION (6/16/03)	BANK OF AMERICA		S	7/23/2008	USD	Assumed
LCP1	GENERAL MOTORS CORPORATION (6/16/03)	BLUEMOUNTAIN CAPITAL (MASTER)		S	6/15/2008	USD	Assumed
LCP1	GENERAL MOTORS CORPORATION (6/16/03)	BLUEMOUNTAIN CAPITAL (MASTER)		S	6/25/2008	USD	Assumed
LCP1	GENERAL MOTORS CORPORATION (6/16/03)	BLUEMOUNTAIN CAPITAL (MASTER)		S	6/19/2008	USD	Assumed
LCP1	GENERAL MOTORS CORPORATION (6/16/03)	CANPARTNERS INVESTMENTS IV LLC		S	6/19/2008	USD	Assumed
LCP1	GENERAL MOTORS CORPORATION (6/16/03)	CANPARTNERS INVESTMENTS IV LLC		S	6/19/2008	USD	Assumed
LCP1	GENERAL MOTORS CORPORATION (6/16/03)	UBS AG		S	7/23/2008	USD	Assumed
LCP1	GEORGIA GULF (10/3/06)	CASPIAN CAPITAL PARTNERS, L.P.		S	5/5/2008	USD	Assumed
LCP1	GEORGIA GULF (10/3/06)	CASPIAN CAPITAL PARTNERS, L.P.		S	5/12/2008	USD	Assumed
LCP1	GEORGIA GULF (10/3/06)	MARINER LDC		S	5/15/2008	USD	Assumed
LCP1	GEORGIA GULF (10/3/06)	MARINER LDC		S	5/12/2008	USD	Assumed
LCP1	GEORGIA GULF (10/3/06)	SANDEMAN FINANCE 2006-1, LTD		S	5/15/2008	USD	Assumed
LCP1	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	EVERGREEN INVESTMENTS (MSTR)		S	5/15/2008	USD	Assumed
LCP1	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	WHIPPOORWILL		S	6/30/2008	USD	Assumed
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	WHIPPOORWILL ASSOC PROFIT SHAR		S	7/1/2008	USD	Assumed
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	PYRRHULOXIA, LP		S	8/6/2008	USD	Assumed
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	PYRRHULOXIA, LP		S	8/22/2008	USD	Assumed
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	PYRRHULOXIA, LP		S	9/4/2008	USD	Assumed
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	SPECIAL VALUE EXPANSION FUND,L		S	5/9/2008	USD	Assumed
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	SPECIAL VALUE EXPANSION FUND,L		S	5/16/2008	USD	Assumed
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	SPECIAL VALUE OPPORTUNITIES FD		S	5/9/2008	USD	Assumed
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	SPECIAL VALUE OPPORTUNITIES FD		S	5/16/2008	USD	Assumed
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	TENNENBAUM OPPORT PTNERS V LP		S	5/9/2008	USD	Assumed
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	TENNENBAUM OPPORT PTNERS V LP		S	5/16/2008	USD	Assumed
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	MARATHON MASTER FUND		S	5/22/2008	USD	Assumed
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	MORGAN STANLEY BANK		S	8/7/2008	USD	Assumed
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	PYRRHULOXIA, LP		S	8/26/2008	USD	Assumed
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	PYRRHULOXIA, LP		S	8/18/2008	USD	Assumed
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	PYRRHULOXIA, LP		S	8/16/2008	USD	Assumed
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	USAA HIGH YIELD OPPORTUNITIES		S	9/4/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	Trade Date	Currcode	Status
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	WACHOVIA BANK		S	8/22/2008	USD	Assumed
LCP1	HERBST GAMING INC. 2ND A&R 1/03/07	APOLLO MANAGEMENT LP		S	8/13/2008	USD	Assumed
LCP1	HERBST GAMING INC. 2ND A&R 1/03/07	APOLLO MANAGEMENT LP		S	8/7/2008	USD	Assumed
LCP1	HEXON CHEMICALS A&R 05/06/2006	ELLIOTT ASSOCIATES (MASTER)		S	9/4/2008	USD	Assumed
LCP1	ICONIX BRAND GROUP INC.	PRIMUS FINANCIAL PRODUCTS		S	7/15/2008	USD	Assumed
LCP1	JHCI ACQUISITION, INC. (1ST LIEN)	CANYON PARTNERS (MASTER)		B	8/18/2008	USD	Assumed
LCP1	JHCI ACQUISITION, INC. (1ST LIEN)	CENTERBRIDGE HEDGE		S	8/16/2008	USD	Assumed
LCP1	JHCI ACQUISITION, INC. (1ST LIEN)	CENTERBRIDGE HEDGE		S	8/18/2008	USD	Assumed
LCP1	KYLE ACQUISITION	ORE HILL PARTNERS LLC		B	8/16/2008	USD	Assumed
LCP1	LANDSOURCE DIP FIRST LIEN 6/1 6/08)	HIGHLAND CAPITAL MGMT LP		S	6/3/2008	USD	Assumed
LCP1	LAS VEGAS SANDS, LLC (5/23/07)	BANK OF AMERICA		S	8/19/2008	USD	Assumed
LCP1	LAS VEGAS SANDS, LLC (5/23/07)	ROYAL BANK OF SCOTLAND		S	9/12/2008	USD	Assumed
LCP1	LEAR CORP A&R (4/25/06) (Revolver)	WACHOVIA BANK		S	9/12/2008	USD	Assumed
LCP1	LEAR CORP A&R (4/25/06) (Revolver)	COMMERZBANK AG		S	7/16/2008	USD	Assumed
LCP1	LEVLAID, LLC	APIDOS CAPITAL (MASTER)		B	3/24/2008	USD	Assumed
LCP1	LEVLAID, LLC	CREDIT SUISSE ASSET MGMT(MAST)		S	7/25/2008	USD	Assumed
LCP1	MARK IV TRANCHE B TERM	CREDIT SUISSE ASSET MGMT(MAST)		S	7/25/2008	USD	Assumed
LCP1	MARK IV TRANCHE B TERM	BEAR STEARNS ASSET MGMT (MASTER)		B	7/25/2008	USD	Assumed
LCP1	MARK IV TRANCHE B TERM	CENTRE PACIFIC(MASTER)		B	8/7/2008	USD	Assumed
LCP1	MARK IV TRANCHE B TERM	CENTRE PACIFIC(MASTER)		B	8/15/2008	USD	Assumed
LCP1	MARK IV TRANCHE B TERM	HALCYON FUND, L.P.		B	6/2/2008	USD	Assumed
LCP1	MARK IV TRANCHE B TERM	SCSF DEBT INVESTMENTS, LLC		S	8/7/2008	USD	Assumed
LCP1	MARK IV TRANCHE B TERM	SUN CAPITAL		S	6/2/2008	USD	Assumed
LCP1	MARK IV TRANCHE B TERM	SUN CAPITAL		S	8/15/2008	USD	Assumed
LCP1	MCI UNKIN CORPORATION	ARES MANAGEMENT (MASTER)		S	7/23/2008	USD	Assumed
LCP1	MEG ENERGY CORP (4/06)	WESTERN ASSET MGMT CO (MASTER)		S	9/12/2008	USD	Assumed
LCP1	MICHAEL STORES 10-31-06	ANCHORAGE CAP MSTR OFFSHRE LTD		S	8/28/2008	USD	Assumed
LCP1	MIRANT NORTH AMERICA (1/3/06)	DWS SHORT DURATION PLUS FUND		S	6/26/2008	USD	Assumed
LCP1	NEFF CORP 2ND LIEN (5/31/07)	BRIGADE CAPITAL MGMT (MASTER)		S	8/13/2008	USD	Assumed
LCP1	NEFF CORP 2ND LIEN (5/31/07)	UBS AG		S	7/24/2008	USD	Assumed
LCP1	NORTHWEST AIRLINES \$1.050BN 08-21-06	Courage Capital Mgmt		S	7/18/2008	USD	Assumed
LCP1	NORTHWEST AIRLINES \$1.050BN 08-21-06	ELLIOTT ASSOCIATES (MASTER)		S	9/11/2008	USD	Assumed
LCP1	NRG ENERGY, INC. (2ND A&R 6/8/07)	GOLDMAN SACHS CREDIT PARTNER		S	9/11/2008	USD	Assumed
LCP1	NTK (NORTEK) HOLDINGS, INC. (PK)	CYPRESSTREE INV PR INRS II		S	9/11/2008	USD	Assumed
LCP1	PENN NAT'L GAMING INC. 10/03/05	THL CREDIT PARTNERS, LP		S	9/15/2008	USD	Assumed
LCP1	PENN NAT'L GAMING INC. 10/03/05	DEUTSCHE BANK TRUST CO AMERICA		S	7/10/2008	USD	Assumed
LCP1	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	WACHOVIA BANK		S	7/18/2008	USD	Assumed
LCP1	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	ELLIOTT ASSOCIATES (MASTER)		S	6/6/2008	USD	Assumed
LCP1	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	LEVIN LEIGHTMAN CAPITAL		S	9/10/2008	USD	Assumed
LCP1	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	ELLIOTT ASSOCIATES (MASTER)		S	8/20/2008	USD	Assumed
LCP1	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	SANKATY CREDIT OPPORTUNITIES		B	8/2/2008	USD	Assumed
LCP1	PQ CORPORATION 1ST LIEN A&R (7/2/08)	BLACKROCK FIN MGMT (MASTER)		S	7/30/2008	USD	Assumed
LCP1	PQ CORPORATION 1ST LIEN A&R (7/2/08)	SYMPHONY ASSET MANAGEMENT		S	8/2/2008	USD	Assumed
LCP1	PQ CORPORATION 1ST LIEN A&R (7/2/08)	UBS LOAN FINANCE LLC		S	6/9/2008	USD	Assumed
LCP1	QUEBECOR WORLD INC.	BANK OF NOVA SCOTIA		B	4/11/2008	USD	Assumed
LCP1	QUEBECOR WORLD INC.	BANK OF NOVA SCOTIA		B	4/30/2008	USD	Assumed
LCP1	QUEBECOR WORLD INC.	CENTERBRIDGE HEDGE		S	5/1/2008	USD	Assumed
LCP1	QUEBECOR WORLD INC.	CITIBANK, N.A. (MASTER)		S	7/28/2008	USD	Assumed
LCP1	QUEBECOR WORLD INC.	DEUTSCHE BANK AG		S	7/9/2008	USD	Assumed
LCP1	QUEBECOR WORLD INC.	HSBC MULTISTRATEGY ARBITRGE FD		B	1/25/2008	USD	Assumed
LCP1	QUEBECOR WORLD INC.	MORGAN STANLEY		S	5/15/2008	USD	Assumed
LCP1	QUEBECOR WORLD INC.	ROYAL BANK OF CANADA		B	4/7/2008	USD	Assumed
LCP1	REALOGY CORP 4-10-07	BRIGADE CAPITAL MGMT (MASTER)		S	8/12/2008	USD	Assumed
LCP1	REGENCY GAS SERVICES LP 4TH A&R 8-15-06	TCW ASSET MGMT NY		S	9/9/2008	USD	Assumed
LCP1	SOLUTIA INC TL 2-28-08.	CETUS CAPITAL LLC		S	7/29/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDEN TREE 2004 TRUST		S	9/10/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE ASSET MANAGEMENT		S	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE ASSET MANAGEMENT		S	9/11/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRAT SUBSID		S	9/10/2008	USD	Assumed
LCP1	LOEB PARTNERS	GOLDENTREE MULTI STRAT FIN LTD		S	9/10/2008	USD	Assumed
LCP1	SCOGGIN CAPITAL MGMT (MASTER)	LOEB PARTNERS		S	8/14/2008	USD	Assumed
LCP1	OPPENHEIMER FUNDS, INC. (MASTER)	SCOGGIN CAPITAL MGMT (MASTER)		S	8/14/2008	USD	Assumed
LCP1	H2 CAPITAL PARTNERS (MASTER)	OPPENHEIMER FUNDS, INC. (MASTER)		S	9/11/2008	USD	Assumed
LCP1	H2 CAPITAL PARTNERS (MASTER)	H2 CAPITAL PARTNERS (MASTER)		S	9/11/2008	USD	Assumed
LCP1	Brevan Howard Master F-fund	H2 CAPITAL PARTNERS (MASTER)		S	9/15/2008	USD	Assumed
LCP1	CATALYST INVEST MGMT (MASTER)	Brevan Howard Master F-fund		S	9/15/2008	USD	Assumed
LCP1	CREDIT SUISSE ASSET MGMT(MAST)	CATALYST INVEST MGMT (MASTER)		S	7/30/2008	USD	Assumed
LCP1	JP MORGAN	CREDIT SUISSE ASSET MGMT(MAST)		S	7/18/2008	USD	Assumed
LCP1	JP MORGAN WHITEFRIARS INC.	JP MORGAN		S	7/30/2008	USD	Assumed
LCP1	JP MORGAN WHITEFRIARS INC.	JP MORGAN WHITEFRIARS INC.		S	6/5/2008	USD	Assumed
LCP1	JP MORGAN WHITEFRIARS INC.	JP MORGAN WHITEFRIARS INC.		S	6/6/2008	USD	Assumed
LCP1	JP MORGAN WHITEFRIARS INC.	JP MORGAN WHITEFRIARS INC.		S	6/6/2008	USD	Assumed
LCP1	JP MORGAN WHITEFRIARS INC.	JP MORGAN WHITEFRIARS INC.		S	6/5/2008	USD	Assumed
LCP1	LONGACRE MASTER FUND LTD.	JP MORGAN WHITEFRIARS INC.		S	5/20/2008	USD	Assumed
LCP1	LONGACRE MGMT LLC (MASTER)	LONGACRE MGMT LLC (MASTER)		S	5/19/2008	USD	Assumed
LCP1	MONARCH CAPITAL, L.P.	LONGACRE MGMT LLC (MASTER)		S	7/30/2008	USD	Assumed
LCP1	MONARCH CAPITAL, L.P.	MONARCH CAPITAL, L.P.		S	7/30/2008	USD	Assumed
LCP1	MORGAN STANLEY	MONARCH CAPITAL, L.P.		S	7/24/2008	USD	Assumed
LCP1	PERELLA WEINBERG PARTNERS XMF	MORGAN STANLEY		S	7/31/2008	USD	Assumed
LCP1	CREDIT SUISSE ASSET MGMT(MAST)	PERELLA WEINBERG PARTNERS XMF		S	8/1/2008	USD	Assumed
LCP1	DEUTSCHE BANK AG	CREDIT SUISSE ASSET MGMT(MAST)		S	10/16/2007	USD	Assumed
LCP1	DEUTSCHE BANK AG	DEUTSCHE BANK AG		S	10/18/2007	USD	Assumed
LCP1	BLACKROCK GLOBAL FRIT	DEUTSCHE BANK AG		B	7/14/2008	USD	Assumed
LCP1	BLACKROCK LIMITED DURATION INC	BLACKROCK GLOBAL FRIT		B	7/14/2008	USD	Assumed
LCP1	BLACKROCK SENIOR INC SRIES III	BLACKROCK LIMITED DURATION INC		B	7/14/2008	USD	Assumed
LCP1	GRACE BAY HOLDINGS	BLACKROCK SENIOR INC SRIES III		S	7/14/2008	USD	Assumed
LCP1	ROYAL BANK OF CANADA	GRACE BAY HOLDINGS		S	9/2/2008	USD	Assumed
LCP1	DK ACQUISITION PARTNERS LP	ROYAL BANK OF CANADA		S	8/26/2008	USD	Assumed
LCP1	DK ACQUISITION PARTNERS LP	DK ACQUISITION PARTNERS LP		S	8/22/2008	USD	Assumed
LCP1	FARALLON CAPITAL PARTNERS, LP	DK ACQUISITION PARTNERS LP		S	9/12/2008	USD	Assumed
LCP1	KNIGHTHEAD CAPITAL MGMT (MST)	FARALLON CAPITAL PARTNERS, LP		B	9/12/2008	USD	Assumed
LCP1	KNIGHTHEAD CAPITAL MGMT (MST)	KNIGHTHEAD CAPITAL MGMT (MST)		S	8/27/2008	USD	Assumed
LCP1	MH DAVIDSON	KNIGHTHEAD CAPITAL MGMT (MST)		B	8/28/2008	USD	Assumed
LCP1	MH DAVIDSON	MH DAVIDSON		S	8/21/2008	USD	Assumed
LCP1	MH DAVIDSON	MH DAVIDSON		S	8/22/2008	USD	Assumed
LCP1	JOHN HANCOCK (MASTER)	MH DAVIDSON		S	9/2/2008	USD	Assumed
LCP1	SANKHYA ADVISORS, INC.	JOHN HANCOCK (MASTER)		S	8/5/2008	USD	Assumed
LCP1	VINACASA CLO LTD	SANKHYA ADVISORS, INC.		S	9/12/2008	USD	Assumed
LCP1	PENTWATER CAPITAL MANAGMNT MST	VINACASA CLO LTD		S	9/12/2008	USD	Assumed
LCP1	PENTWATER CAPITAL MANAGMNT MST	PENTWATER CAPITAL MANAGMNT MST		S	9/4/2008	USD	Assumed
LCP1	VML (VENETIAN MACAU LIMITED) 5/25/06 (6 yr Term B DD	PENTWATER CAPITAL MANAGMNT MST		S	7/29/2008	USD	Assumed
LCP1	Project	VML (VENETIAN MACAU LIMITED) 5/25/06 (6 yr Term B DD		S	7/30/2008	USD	Assumed
LCP1	VML (VENETIAN MACAU LIMITED) 5/25/06 (6 yr Term B DD	Ta Chong Bank		S	7/30/2008	USD	Assumed
LCP1	VML (VENETIAN MACAU LIMITED) 5/25/06 (7 YR Term B Funded	Ta Chong Bank		S	7/29/2008	USD	Assumed
LCP1	VML (VENETIAN MACAU LIMITED) 5/25/06 (7 YR Term B Funded	Ta Chong Bank		S	7/30/2008	USD	Assumed
LCP1	Project	VML (VENETIAN MACAU LIMITED) 5/25/06 (7 YR Term B Funded		S	7/30/2008	USD	Assumed
LCP1	STATE STREET BANK (SBOSUS3F)	Ta Chong Bank		S	7/30/2008	USD	Assumed
LCP1	GOLDMAN SACHS CREDIT PARTNER	STATE STREET BANK (SBOSUS3F)		B	9/10/2008	USD	Assumed
LCP1	GRUSS & CO (MASTER)	GOLDMAN SACHS CREDIT PARTNER		B	4/22/2008	USD	Assumed
LCP1	SPECTRUM INVESTMENT PARTNERS	GRUSS & CO (MASTER)		S	8/14/2008	USD	Assumed
LCP1	STONE TOWER CAPITAL (MASTER)	SPECTRUM INVESTMENT PARTNERS		B	1/14/2008	USD	Assumed
LCP1	TRILOGY CAPITAL LLC(MASTER)	STONE TOWER CAPITAL (MASTER)		S	4/21/2008	USD	Assumed
LCP1	TRILOGY CAPITAL LLC(MASTER)	TRILOGY CAPITAL LLC(MASTER)		S	4/22/2008	USD	Assumed
LCP1	TRILOGY CAPITAL LLC(MASTER)	TRILOGY CAPITAL LLC(MASTER)		S	5/22/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	Trade Date	Curr Code	Status
LCP1	WIMAR LANDCO, LLC [01/03/2007]	HABERLT DISTRESSED INVESTMENT		S	8/26/2008	USD	Assumed
LCP1	WIMAR LANDCO, LLC [01/03/2007]	LONGACRE MGMT LLC (MASTER)		S	4/25/2008	USD	Assumed
LCP1	WIMAR OPCO (TROPICANA ENTERTAINMENT)	ABEDEEN ASSET MANAGEMENT		S	8/11/2008	USD	Assumed
LCP1	WIMAR OPCO (TROPICANA ENTERTAINMENT)	ABEDEEN ASSET MANAGEMENT		S	7/15/2008	USD	Assumed
LCP1	WIMAR OPCO (TROPICANA ENTERTAINMENT)	CREDIT SUISSE ASSET MGMT (MASTER)		S	9/10/2008	USD	Assumed
LCP1	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EATON VANCE MGMT (MASTER)		S	9/8/2008	USD	Assumed
LCP1	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN INVESTMENTS (MSTR)		S	8/22/2008	USD	Assumed
LCP1	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN INVESTMENTS (MSTR)		S	9/3/2008	USD	Assumed
LCP1	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN INVESTMENTS (MSTR)		S	7/30/2008	USD	Assumed
LCP1	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN INVESTMENTS (MSTR)		S	7/25/2008	USD	Assumed
LCP1	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN INVESTMENTS (MSTR)		S	7/16/2008	USD	Assumed
LCP1	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN INVESTMENTS (MSTR)		S	7/10/2008	USD	Assumed
LCP1	WIMAR OPCO (TROPICANA ENTERTAINMENT)	MILLENIUM PARTNERS, L.P.		S	7/10/2008	USD	Assumed
LCP1	WIMAR OPCO (TROPICANA ENTERTAINMENT)	MILLENIUM PARTNERS, L.P.		S	7/14/2008	USD	Assumed
LCP1	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PUTNAM INVESTMENTS		S	7/14/2008	USD	Assumed
LCP1	WIMAR OPCO (TROPICANA ENTERTAINMENT)	R3 CAPITAL MANAGEMENT, LP		S	8/8/2008	USD	Assumed
LCP1	WIMAR OPCO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL		S	6/11/2008	USD	Assumed
LCP1	WIMAR OPCO (TROPICANA ENTERTAINMENT)	DE SHAW LAMINAR PORTFOLIOS		S	7/29/2008	USD	Assumed
LCP1	WR GRACE & CO.-CONN.	RESTORATION HOLDINGS LTD.		S	8/15/2008	USD	Assumed
LCP1UK	ALMATIS HOLDINGS 4 B.V	B1		B	3/6/2008	EUR	Assumed
LCP1UK	ALMATIS HOLDINGS 4 B.V	B3		B	3/6/2008	EUR	Assumed
LCP1UK	ALMATIS HOLDINGS 4 B.V	C1		B	3/6/2008	EUR	Assumed
LCP1UK	ALMATIS HOLDINGS 4 B.V	C3		B	3/6/2008	EUR	Assumed
LCP1UK	ALMATIS HOLDINGS 4 B.V	B1		S	3/6/2008	EUR	Assumed
LCP1UK	ALMATIS HOLDINGS 4 B.V	NEPTUNO CLO I BV		S	3/6/2008	EUR	Assumed
LCP1UK	ALMATIS HOLDINGS 4 B.V	NEPTUNO CLO I BV		S	3/6/2008	EUR	Assumed
LCP1UK	ALMATIS HOLDINGS 4 B.V	NEPTUNO CLO I BV		S	3/6/2008	EUR	Assumed
LCP1UK	ALMATIS HOLDINGS 4 B.V	NEPTUNO CLO I BV		S	3/6/2008	EUR	Assumed
LCP1UK	ALPHA III (NOV06)	BLUEBAY EUROPEAN CREDIT OPPS		A2	10/23/2007	USD	Assumed
LCP1UK	ALPHA III (NOV06)	BLUEBAY FUNDS		A1	7/15/2008	USD	Assumed
LCP1UK	ALPHA III (NOV06)	BLUEBAY FUNDS		A2	7/15/2008	USD	Assumed
LCP1UK	ALPHA III (NOV06)	BLUEBAY LOAN FUNDING		A1	6/13/2008	USD	Assumed
LCP1UK	ALPHA III (NOV06)	BLUEBAY LOAN FUNDING		A2	6/13/2008	USD	Assumed
LCP1UK	ALPHA III (NOV06)	EMF LUXEMBOURG S.A.		D	8/21/2008	USD	Assumed
LCP1UK	ALPHA III (NOV06)	EMF LUXEMBOURG S.A.		D	4/24/2008	USD	Assumed
LCP1UK	ALPHA III (NOV06)	B1		S	6/3/2008	USD	Assumed
LCP1UK	ALPHA III (NOV06)	GOLDMAN SACHS		B2	6/3/2008	USD	Assumed
LCP1UK	ALPHA III (NOV06)	INTERPOLIS PENSIOENENGHYP		A1	6/3/2008	USD	Assumed
LCP1UK	ALPHA III (NOV06)	INTERPOLIS PENSIOENENGHYP		A2	6/3/2008	USD	Assumed
LCP1UK	ALPHA III (NOV06)	NEBRASKA S.A.		A1	6/3/2008	USD	Assumed
LCP1UK	ALPHA III (NOV06)	NEBRASKA S.A.		A2	6/3/2008	USD	Assumed
LCP1UK	ALPHA III (NOV06)	NEBRASKA S.A. (CPMT 9)		A1	6/3/2008	USD	Assumed
LCP1UK	ALPHA III (NOV06)	NEBRASKA S.A. (CPMT 9)		A1	6/3/2008	USD	Assumed
LCP1UK	ALPHA III (NOV06)	NEBRASKA S.A. (CPMT 9)		A2	6/3/2008	USD	Assumed
LCP1UK	ALPHA III (NOV06)	NEBRASKA S.A. (CPMT 9)		A2	6/3/2008	USD	Assumed
LCP1UK	ALPHA III (NOV06)	NOMURA SPECIAL SITUATIONS		B1	8/26/2008	USD	Assumed
LCP1UK	ALPHA III (NOV06)	NOMURA SPECIAL SITUATIONS		B2	8/26/2008	USD	Assumed
LCP1UK	ALPHA III (NOV06)	STICHTING BVM		A1	6/3/2008	USD	Assumed
LCP1UK	ALPHA III (NOV06)	STICHTING BVM		A2	6/3/2008	USD	Assumed
LCP1UK	ALPHA III (NOV06)	STICHTING PENSIOENFONDS MET		A1	8/6/2008	USD	Assumed
LCP1UK	ALPHA III (NOV06)	ZODIAC FUND - MORGAN STANLEY		D	6/10/2008	USD	Assumed
LCP1UK	ALPHA III (NOV06)	ZODIAC FUND - MORGAN STANLEY		B1	2/13/2008	EUR	Assumed
LCP1UK	AMADEUS / PROJECT AQUA (SECONDARY DEAL)	JP MORGAN EUROPE LTD		C1	2/13/2008	EUR	Assumed
LCP1UK	AMADEUS / PROJECT AQUA (SECONDARY DEAL)	JP MORGAN EUROPE LTD		S	9/11/2008	USD	Assumed
LCP1UK	AVIO MEZZANINE DTD 12/06 (A)	YORK CAPITAL MANAGEMENT, LP		S	8/6/2008	USD	Assumed
LCP1UK	AVIO SENIOR (14DEC06)	BLACKROCK		S	4/18/2008	USD	Assumed
LCP1UK	AVIO SENIOR (14DEC06)	C2 USD		S	4/18/2008	USD	Assumed
LCP1UK	AVIO SENIOR (14DEC06)	B2 EUR		S	2/28/2008	EUR	Assumed
LCP1UK	AVIO SENIOR (14DEC06)	M&G EUROPEAN LOAN FUND LTD		S	2/28/2008	EUR	Assumed
LCP1UK	AVIO SENIOR (14DEC06)	OAKTREE CAPITAL MANAGEMENT		S	4/22/2008	EUR	Assumed
LCP1UK	AVIO SENIOR (14DEC06)	OAKTREE CAPITAL MANAGEMENT		S	4/22/2008	EUR	Assumed

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LCP1UK AVIO SENIOR (14DEC06)		YORK CAPITAL MANAGEMENT, LP	A2 USD	S	9/11/2008	USD	Assumed
LCP1UK AVIO SENIOR (14DEC06)		YORK CAPITAL MANAGEMENT, LP	RCF	S	9/11/2008	USD	Assumed
LCP1UK AVR ACQUISITIONS BV		HARBOURMASTER	B3A	S	7/31/2008	EUR	Assumed
LCP1UK AVR ACQUISITIONS BV		HARBOURMASTER	B3B	S	7/31/2008	EUR	Assumed
LCP1UK AVR ACQUISITIONS BV		HARBOURMASTER	B3C1	S	7/31/2008	EUR	Assumed
LCP1UK AVR ACQUISITIONS BV		HARBOURMASTER	B3C2	S	7/31/2008	EUR	Assumed
LCP1UK BCM IRELAND HOLDINGS LIMITED		AB INTERNATIONAL FINANCE	A	S	9/5/2008	EUR	Assumed
LCP1UK BCM IRELAND HOLDINGS LIMITED		BLUEBAY G.A. FUND	D	S	9/4/2008	EUR	Assumed
LCP1UK BCM IRELAND HOLDINGS LIMITED		BLUEBAY STRUCTURED FUNDS	D	S	9/5/2008	EUR	Assumed
LCP1UK BCM IRELAND HOLDINGS LIMITED		BLUEBAY STRUCTURED FUNDS	D	S	9/4/2008	EUR	Assumed
LCP1UK BCM IRELAND HOLDINGS LIMITED		CIC	A	S	7/8/2008	EUR	Assumed
LCP1UK BCM IRELAND HOLDINGS LIMITED		CITADEL	A	B	7/31/2008	EUR	Assumed
LCP1UK BCM IRELAND HOLDINGS LIMITED		DAIRADIAN EUROPEAN CLO II B.V.	B	S	4/10/2008	EUR	Assumed
LCP1UK BCM IRELAND HOLDINGS LIMITED		DAIRADIAN EUROPEAN CLO II B.V.	C	S	4/10/2008	EUR	Assumed
LCP1UK BCM IRELAND HOLDINGS LIMITED		G.A. - FUND L: BOND HIGHER	D	S	9/5/2008	EUR	Assumed
LCP1UK BCM IRELAND HOLDINGS LIMITED		GOLDMAN SACHS	B	S	9/5/2008	EUR	Assumed
LCP1UK BCM IRELAND HOLDINGS LIMITED		GOLDMAN SACHS	C	S	9/5/2008	EUR	Assumed
LCP1UK BCM IRELAND HOLDINGS LIMITED		INTERPOLIS PENSIONENENGHYP	D	S	9/5/2008	EUR	Assumed
LCP1UK BCM IRELAND HOLDINGS LIMITED		INTERPOLIS PENSIONENENGHYP	D	S	9/4/2008	EUR	Assumed
LCP1UK BCM IRELAND HOLDINGS LIMITED		LGT CAPITAL INVEST (SC3) LTD	D	S	9/5/2008	EUR	Assumed
LCP1UK BCM IRELAND HOLDINGS LIMITED		LGT CAPITAL INVEST (SC3) LTD	D	S	9/4/2008	EUR	Assumed
LCP1UK BCM IRELAND HOLDINGS LIMITED		STICHTING PENSIOENFONDS MET	D	S	9/4/2008	EUR	Assumed
LCP1UK BCM IRELAND HOLDINGS LIMITED		STICHTING PENSIOENFONDS MET	D	S	9/4/2008	EUR	Assumed
LCP1UK BCM COGNIS 16 MAY 07		PRAMERICA	C	S	8/5/2008	USD	Assumed
LCP1UK DANISH HOLDCO SFA DTD MAY07		YORK CAPITAL MANAGEMENT, LP	CAFE EX	S	9/11/2008	DKK	Assumed
LCP1UK DANISH HOLDCO SFA DTD MAY07		YORK CAPITAL MANAGEMENT, LP	RCF	S	9/11/2008	DKK	Assumed
LCP1UK DELEK OBAUG2007 (A)		YORK CAPITAL MANAGEMENT, LP	B1A	S	9/11/2008	EUR	Assumed
LCP1UK DELEK OBAUG2007 (A)		YORK CAPITAL MANAGEMENT, LP	B1B	S	9/11/2008	EUR	Assumed
LCP1UK DELEK OBAUG2007 (A)		YORK CAPITAL MANAGEMENT, LP	B1C	S	9/11/2008	EUR	Assumed
LCP1UK DELEK OBAUG2007 (A)		YORK CAPITAL MANAGEMENT, LP	B2	S	9/11/2008	EUR	Assumed
LCP1UK DELEK OBAUG2007 (A)		YORK CAPITAL MANAGEMENT, LP	C1A	S	9/11/2008	EUR	Assumed
LCP1UK DELEK OBAUG2007 (A)		YORK CAPITAL MANAGEMENT, LP	C1B	S	9/11/2008	EUR	Assumed
LCP1UK DELEK OBAUG2007 (A)		YORK CAPITAL MANAGEMENT, LP	C1C	S	9/11/2008	EUR	Assumed
LCP1UK DELEK OBAUG2007 (A)		YORK CAPITAL MANAGEMENT, LP	C2	S	9/11/2008	EUR	Assumed
LCP1UK DELPHI SFA REFL(4MAY07)		PRAMERICA	B1	S	9/4/2008	USD	Assumed
LCP1UK DELPHI SFA REFL(4MAY07)		PRAMERICA	C1	S	9/4/2008	USD	Assumed
LCP1UK DELPHI SFA REFL(4MAY07)		YORK CAPITAL MANAGEMENT, LP	C2	S	9/4/2008	USD	Assumed
LCP1UK DELPHI SFA REFL(4MAY07)		YORK CAPITAL MANAGEMENT, LP	CAFE X1	S	9/11/2008	USD	Assumed
LCP1UK DELPHI SFA REFL(4MAY07)		YORK CAPITAL MANAGEMENT, LP	CAFE X2	S	9/11/2008	USD	Assumed
LCP1UK EDSCHA (18 - FEB -05)		YORK CAPITAL MANAGEMENT, LP	RCF	S	9/11/2008	USD	Assumed
LCP1UK EDSCHA (18 - FEB -05)		DOVER CREDIT LIMITED	A1	S	8/1/2008	EUR	Assumed
LCP1UK ENDDEMOL SEN (03/07/07)		DOVER CREDIT LIMITED	A2	S	8/1/2008	EUR	Assumed
LCP1UK ENDDEMOL SEN (03/07/07)		AXA ALTERNATIVE FINANCING FCP	2nd Lien	S	8/12/2008	EUR	Assumed
LCP1UK ENDDEMOL SEN (03/07/07)		BARCLAYS	Holco pushdown B GBP	S	6/30/2008	GBP	Assumed
LCP1UK ENDDEMOL SEN (03/07/07)		BARCLAYS	OPC ref EUR	S	6/30/2008	EUR	Assumed
LCP1UK ENDDEMOL SEN (03/07/07)		BARCLAYS	OPC ref GBP	S	6/30/2008	GBP	Assumed
LCP1UK ENDDEMOL SEN (03/07/07)		BARCLAYS	OPC ref USD	S	6/30/2008	USD	Assumed
LCP1UK ENDDEMOL SEN (03/07/07)		BARCLAYS	Ooco pushdown B USD	S	6/30/2008	USD	Assumed
LCP1UK ENDDEMOL SEN (03/07/07)		BARCLAYS	Ooco pushdown C (EUR)	S	6/30/2008	EUR	Assumed
LCP1UK ENDDEMOL SEN (03/07/07)		BARCLAYS	Ooco Spanish	S	6/30/2008	EUR	Assumed
LCP1UK ENDDEMOL SEN (03/07/07)		BARCLAYS	Holco pushdown B GBP	S	6/30/2008	GBP	Assumed
LCP1UK ENDDEMOL SEN (03/07/07)		BARCLAYS	Holco pushdown B GBP	S	6/30/2008	GBP	Assumed
LCP1UK ENDDEMOL SEN (03/07/07)		BARCLAYS	Holco pushdown B GBP	S	6/30/2008	EUR	Assumed

Entity	Deal Name	Customer	Tranche	B/S	Trade Date	CurrCode	Status
LCP1UK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	OPC ref EUR	S	6/30/2008	EUR	Assumed
LCP1UK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	OPC ref EUR	S	6/30/2008	EUR	Assumed
LCP1UK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	OPC ref GBP	S	6/30/2008	GBP	Assumed
LCP1UK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	OPC ref GBP	S	6/30/2008	GBP	Assumed
LCP1UK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	OPC ref USD	S	6/30/2008	USD	Assumed
LCP1UK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	OPC ref USD	S	6/30/2008	USD	Assumed
LCP1UK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	OPC ref USD	S	6/30/2008	USD	Assumed
LCP1UK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Opco pushdown B USD	S	6/30/2008	USD	Assumed
LCP1UK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Opco pushdown B USD	S	6/30/2008	USD	Assumed
LCP1UK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Opco pushdown C (EUR)	S	6/30/2008	EUR	Assumed
LCP1UK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Opco pushdown C (EUR)	S	6/30/2008	EUR	Assumed
LCP1UK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Opco pushdown C (EUR)	S	6/30/2008	EUR	Assumed
LCP1UK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Opco Spanish	S	6/30/2008	EUR	Assumed
LCP1UK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Opco Spanish	S	6/30/2008	EUR	Assumed
LCP1UK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Opco Spanish	S	6/29/2008	EUR	Assumed
LCP1UK	FERRETTI	LLOYDTSB BANK PLC	C	S	4/29/2008	EUR	Assumed
LCP1UK	FERRETTI	LLOYDTSB BANK PLC	B1	S	5/21/2008	EUR	Assumed
LCP1UK	FINANCIERE DAUNOU (LA FARGE)	GOLDMAN SACHS	B2	S	5/21/2008	EUR	Assumed
LCP1UK	FINANCIERE DAUNOU (LA FARGE)	GOLDMAN SACHS	C1	S	5/21/2008	EUR	Assumed
LCP1UK	FINANCIERE DAUNOU (LA FARGE)	GOLDMAN SACHS	C2	S	5/21/2008	EUR	Assumed
LCP1UK	FINANCIERE DAUNOU (LA FARGE)	EC INVESTMENT S.A.R.L (Mercator CLO I PLC)	TERM	S	7/16/2008	EUR	Assumed
LCP1UK	GALA (OCT 05)	CREDIT SUISSE INTERNATIONAL	E	S	6/16/2008	GBP	Assumed
LCP1UK	HEATING FINANCE PLC (AKA BAXI)	VARDE INVESTMENT PARTNERS, L.P.	B1	S	6/4/2008	EUR	Assumed
LCP1UK	HEATING FINANCE PLC (AKA BAXI)	VARDE INVESTMENT PARTNERS, L.P.	B2	S	6/4/2008	EUR	Assumed
LCP1UK	HEATING FINANCE PLC (AKA BAXI)	VARDE INVESTMENT PARTNERS, L.P.	C1	S	6/4/2008	EUR	Assumed
LCP1UK	HEATING FINANCE PLC (AKA BAXI)	VARDE INVESTMENT PARTNERS, L.P.	C2	S	6/4/2008	EUR	Assumed
LCP1UK	ICOPAL SENIOR (REFI)	YORK CAPITAL MANAGEMENT, LP	CAFEIX (ACQ)	S	9/11/2008	EUR	Assumed
LCP1UK	ICOPAL SENIOR (REFI)	YORK CAPITAL MANAGEMENT, LP	RCF	S	9/11/2008	EUR	Assumed
LCP1UK	INEOS GROUP LIMITED	KÖNIGINSTRASSE S.A.R.L.	B1	S	3/10/2008	EUR	Assumed
LCP1UK	INEOS GROUP LIMITED	KÖNIGINSTRASSE S.A.R.L.	C1	S	3/10/2008	EUR	Assumed
LCP1UK	INEOS GROUP LIMITED	PIMCO ALLOCATION A/C	B1	S	3/7/2008	EUR	Assumed
LCP1UK	INEOS GROUP LIMITED	PIMCO ALLOCATION A/C	C1	S	3/7/2008	EUR	Assumed
LCP1UK	KABEL DEUTSCHLAND (12MAY06)	BLuemountain Capital (MASTER)	A	S	7/15/2008	EUR	Assumed
LCP1UK	KABEL DEUTSCHLAND (12MAY06)	BLuemountain Capital (MASTER)	A	S	7/15/2008	EUR	Assumed
LCP1UK	KABEL DEUTSCHLAND (12MAY06)	GOLDMAN SACHS	A	S	6/20/2008	EUR	Assumed
LCP1UK	KABEL DEUTSCHLAND (12MAY06)	NATIXIS	A	S	8/19/2008	EUR	Assumed
LCP1UK	KABEL DEUTSCHLAND HOLDING GMBH PIK	BLUERAY STRUCTURED FUNDS: HIGH YIELD ENHANCED FUNDS	PIK	S	9/3/2008	EUR	Assumed
LCP1UK	KABEL DEUTSCHLAND HOLDING GMBH PIK	G.A. FUND -L- BOND HIGH YIELD EURO TP	PIK	S	9/3/2008	EUR	Assumed
LCP1UK	KABEL DEUTSCHLAND HOLDING GMBH PIK	INTERPOLIS PENSIOENEN GLOBAL HIGH YIELD POOL	PIK	S	9/3/2008	EUR	Assumed
LCP1UK	KABEL DEUTSCHLAND HOLDING GMBH PIK	NEWPORT FUNDING CORP.	PIK	S	7/23/2008	EUR	Assumed
LCP1UK	KABEL DEUTSCHLAND HOLDING GMBH PIK	STICHTING BEDRIJFSPENSIOENFONDS VOOR DE METAAL EKTRO	PIK	S	9/3/2008	EUR	Assumed
LCP1UK	KABEL DEUTSCHLAND HOLDING GMBH PIK	STICHTING MN SERVICES EUROPEES HIGH YIELD FONDS	PIK	S	9/3/2008	EUR	Assumed
LCP1UK	KABEL DEUTSCHLAND HOLDING GMBH PIK	STICHTING PENIONENFONDS METAAL EN TECHNIEK	PIK	S	9/3/2008	EUR	Assumed
LCP1UK	KLEOPATRA SENIOR (03JULY07)	OCH ZIFF (MASTER)	Term1 USD	S	12/7/2007	USD	Assumed
LCP1UK	LAVENA MEZZ (2MAF07) PROSIEBEN HOLDCO	GREYWOLF CAPITAL MGT. (MSTR)	Mezzanine	S	7/29/2008	EUR	Assumed
LCP1UK	LAVENA MEZZ (2MAF07) PROSIEBEN HOLDCO	KKR TRS HOLDINGS LTD	Mezzanine	S	6/1/2008	EUR	Assumed
LCP1UK	LAVENA MEZZ (2MAF07) PROSIEBEN HOLDCO	YARPA	Mezzanine	S	3/4/2008	EUR	Assumed
LCP1UK	LAVENA SENIOR (2 MAR 07) PROSIEBEN HOLDCO	FIR TREE PARTNERS (MASTER)	B1	S	4/17/2008	EUR	Assumed
LCP1UK	LAVENA SENIOR (2 MAR 07) PROSIEBEN HOLDCO	FIR TREE PARTNERS (MASTER)	B1	S	4/17/2008	EUR	Assumed
LCP1UK	LAVENA SENIOR (2 MAR 07) PROSIEBEN HOLDCO	FIR TREE PARTNERS (MASTER)	C1	S	4/17/2008	EUR	Assumed
LCP1UK	LAVENA SENIOR (2 MAR 07) PROSIEBEN HOLDCO	FIR TREE PARTNERS (MASTER)	C1	S	4/22/2008	EUR	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCP1UK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDSCO	KKR TRS HOLDINGS LTD	D	S	6/11/2008	EUR	Assumed
LCP1UK	LIBERATOR JR MEZZ (10/06)	AVENUE INVESTMENTS,L.P.		S	7/31/2008	GBP	Assumed
LCP1UK	LIBERATOR MEZZ (10/06)	BOUSSARD & GAVAILDAN HOLDING		S	9/2/2008	EUR	Assumed
LCP1UK	LIBERATOR MEZZ (10/06)	BOUSSARD & GAVAILDAN HOLDING		S	9/2/2008	GBP	Assumed
LCP1UK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	BOURGEOIS CAPITAL MANAGEMENT, L.P.		S	9/11/2008	EUR	Assumed
LCP1UK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	BLUEBAY EUROPEAN CREDIT OPPS	C1	B	12/19/2007	EUR	Assumed
LCP1UK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	COMMERZBANK AG	C1	S	7/2/2008	EUR	Assumed
LCP1UK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	MORGAN STANLEY	C1	S	7/2/2008	EUR	Assumed
LCP1UK	MEP II S.A.R.L. & CORTEFIEL, SA (03/07)	DEUTSCHE BANK AG LONDON	B1	S	8/23/2008	EUR	Assumed
LCP1UK	MEP II S.A.R.L. & CORTEFIEL, SA (03/07)	DEUTSCHE BANK AG LONDON	B2	S	8/23/2008	EUR	Assumed
LCP1UK	MEP II S.A.R.L. & CORTEFIEL, SA (03/07)	DEUTSCHE BANK AG LONDON	B3	S	8/23/2008	EUR	Assumed
LCP1UK	MOLNLYCKE	DEUTSCHE BANK AG	B1	S	5/25/2008	EUR	Assumed
LCP1UK	MOLNLYCKE	DEUTSCHE BANK AG	C1	S	5/25/2008	EUR	Assumed
LCP1UK	MOLNLYCKE	DEUTSCHE BANK AG	D	S	6/17/2008	EUR	Assumed
LCP1UK	MOLNLYCKE	NORDEA BANK	B1	S	4/15/2008	EUR	Assumed
LCP1UK	MOLNLYCKE	NORDEA BANK	C1	S	4/15/2008	EUR	Assumed
LCP1UK	NEGGIO HOLDING 3 GMBH	IBK INTERNATIONAL S.A.	B	S	8/18/2008	EUR	Assumed
LCP1UK	NEGGIO HOLDING 3 GMBH	IBK INTERNATIONAL S.A.	C	S	8/18/2008	EUR	Assumed
LCP1UK	NEGGIO HOLDING 3 GMBH	YORK CAPITAL MANAGEMENT LLP	CAPEX	S	9/11/2008	EUR	Assumed
LCP1UK	NEGGIO HOLDING 3 GMBH	YORK CAPITAL MANAGEMENT LLP	REVOLVING	S	9/11/2008	EUR	Assumed
LCP1UK	NTL CABLE PLC	BANC OF AMERICA SECURITIES UK	A	S	9/2/2008	GBP	Assumed
LCP1UK	NTL CABLE PLC	CITIBANK, N.A. (MASTER)	A	S	9/3/2008	GBP	Assumed
LCP1UK	NTL CABLE PLC	CREDIT SUISSE INTERNATIONAL	A	S	6/23/2008	GBP	Assumed
LCP1UK	NTL CABLE PLC	INTERMEDIATE CAPITAL GROUP	B6	S	8/19/2008	GBP	Assumed
LCP1UK	NTL CABLE PLC	KONGINISTRASSE S.A.R.L.	B3	S	3/18/2008	EUR	Assumed
LCP1UK	NTL CABLE PLC	MARATHON ASSET MANAGEMENT, LLC	B4	S	12/3/2007	USD	Assumed
LCP1UK	NTL CABLE PLC	MORGAN STANLEY BK INTL LTD	B5	S	4/10/2008	GBP	Assumed
LCP1UK	NTL CABLE PLC	MORGAN STANLEY BK INTL LTD	B6	S	4/10/2008	GBP	Assumed
LCP1UK	NTL CABLE PLC	PIMCO ALLOCATION A/C	B1	S	4/24/2008	GBP	Assumed
LCP1UK	NTL CABLE PLC	RMF EURO CDO II S.A.	B6	S	4/2/2008	GBP	Assumed
LCP1UK	NTL CABLE PLC	ROYAL MAIL PENSION PLAN	B3	S	9/3/2008	EUR	Assumed
LCP1UK	NTL CABLE PLC	ROYAL MAIL PENSION PLAN	A	S	6/13/2008	GBP	Assumed
LCP1UK	NTL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B1	S	6/16/2008	GBP	Assumed
LCP1UK	NTL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B2	S	2/2/2008	GBP	Assumed
LCP1UK	NTL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B5	S	4/1/2008	GBP	Assumed
LCP1UK	NTL CABLE PLC	SCOGGIN CAPITAL MGT, LP II	B5	S	2/2/2008	GBP	Assumed
LCP1UK	NYCOMED HOLDING A/S	BABSON CAPITAL	B1	S	9/3/2008	EUR	Assumed
LCP1UK	NYCOMED HOLDING A/S	BABSON CAPITAL	C1	S	2/2/2008	EUR	Assumed
LCP1UK	NYCOMED HOLDING A/S	CITIBANK INTL PLC	A	S	6/13/2008	USD	Assumed
LCP1UK	NYCOMED HOLDING A/S	CITIBANK INTL PLC	B1	S	2/2/2008	EUR	Assumed
LCP1UK	NYCOMED HOLDING A/S	CITIBANK INTL PLC	C1	S	7/31/2008	EUR	Assumed
LCP1UK	NYCOMED HOLDING A/S	CITIBANK NA (MASTER)	A	S	6/4/2008	USD	Assumed
LCP1UK	NYCOMED HOLDING A/S	CITIGROUP GLOBAL MARKETS, INC.	A	S	6/17/2008	USD	Assumed
LCP1UK	NYCOMED HOLDING A/S	GOLDMAN SACHS	B1	S	6/4/2008	EUR	Assumed
LCP1UK	NYCOMED HOLDING A/S	GOLDMAN SACHS	C1	S	6/4/2008	EUR	Assumed
LCP1UK	NYCOMED HOLDING A/S	GSO CREDIT OPORT FUND (HELIOS)	B1	S	2/1/2008	EUR	Assumed
LCP1UK	NYCOMED HOLDING A/S	GSO CREDIT OPORT FUND (HELIOS)	B1	S	2/1/2008	EUR	Assumed
LCP1UK	NYCOMED HOLDING A/S	GSO CREDIT OPORT FUND (HELIOS)	C1	S	2/1/2008	EUR	Assumed
LCP1UK	NYCOMED HOLDING A/S	GSO CREDIT OPORT FUND (HELIOS)	C1	S	2/1/2008	EUR	Assumed
LCP1UK	NYCOMED HOLDING A/S	GSO DOMESTIC CAPITAL FUNDING	B1	S	2/1/2008	EUR	Assumed
LCP1UK	NYCOMED HOLDING A/S	GSO DOMESTIC CAPITAL FUNDING	B1	S	2/1/2008	EUR	Assumed
LCP1UK	NYCOMED HOLDING A/S	GSO DOMESTIC CAPITAL FUNDING	C1	S	2/1/2008	EUR	Assumed
LCP1UK	NYCOMED HOLDING A/S	GSO DOMESTIC CAPITAL FUNDING	C1	S	2/1/2008	EUR	Assumed
LCP1UK	NYCOMED HOLDING A/S	GSO SOCIAL SITUATIONS OVERSEAS	B1	S	2/12/2008	EUR	Assumed
LCP1UK	NYCOMED HOLDING A/S	GSO SOCIAL SITUATIONS OVERSEAS	B1	S	2/11/2008	EUR	Assumed
LCP1UK	NYCOMED HOLDING A/S	GSO SOCIAL SITUATIONS OVERSEAS	C1	S	2/12/2008	EUR	Assumed
LCP1UK	NYCOMED HOLDING A/S	GSO SOCIAL SITUATIONS OVERSEAS	C1	S	2/11/2008	EUR	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCP1UK NYCOMED HOLDING A/S	HIGHBRIDGE INTERNATIONAL LLC	A	S	S	8/22/2008	USD	Assumed
LCP1UK NYCOMED HOLDING A/S	HIGHBRIDGE INTERNATIONAL LLC	A	S	S	8/26/2008	USD	Assumed
LCP1UK NYCOMED HOLDING A/S	INVESCO EUROPEAN CDO I S.A.	B2 USD	S	S	6/6/2008	USD	Assumed
LCP1UK NYCOMED HOLDING A/S	INVESCO EUROPEAN CDO I S.A.	C2 USD	S	S	6/6/2008	USD	Assumed
LCP1UK NYCOMED HOLDING A/S	MERRILL LYNCH ASSET MANAGEMENT	A	S	S	5/12/2008	USD	Assumed
LCP1UK NYCOMED HOLDING A/S	PIMCO ALLOCATION A/C	B1	S	S	6/5/2008	EUR	Assumed
LCP1UK NYCOMED HOLDING A/S	PIMCO ALLOCATION A/C	C1	S	S	6/5/2008	EUR	Assumed
LCP1UK NYCOMED HOLDING A/S	RAYTHEON MST PENSION (ADVENT)	A	S	S	11/14/2007	USD	Assumed
LCP1UK ORANGINA	BABSON CAPITAL	A1	S	S	8/26/2008	EUR	Assumed
LCP1UK ORANGINA	BABSON CAPITAL	A2	S	S	8/26/2008	EUR	Assumed
LCP1UK ORION CABLE	HALCYON FUND, L.P.	B	S	S	3/6/2008	EUR	Assumed
LCP1UK ORION CABLE	HALCYON FUND, L.P.	B	S	S	5/22/2008	EUR	Assumed
LCP1UK ORION CABLE	HALCYON FUND, L.P.	C	S	S	3/6/2008	EUR	Assumed
LCP1UK PERTUS SECHZEHNTI GMBH (MAUSER)	HALCYON FUND, L.P.	C	S	S	5/22/2008	EUR	Assumed
LCP1UK PERTUS SECHZEHNTI GMBH (MAUSER)	BDF LIMITED	B1	S	S	7/31/2008	EUR	Assumed
LCP1UK PERTUS SECHZEHNTI GMBH (MAUSER)	BDF LIMITED	B2	S	S	7/31/2008	USD	Assumed
LCP1UK PERTUS SECHZEHNTI GMBH (MAUSER)	BDF LIMITED	B2	S	S	7/11/2008	USD	Assumed
LCP1UK PERTUS SECHZEHNTI GMBH (MAUSER)	BDF LIMITED	C1	S	S	7/31/2008	EUR	Assumed
LCP1UK PERTUS SECHZEHNTI GMBH (MAUSER)	BDF LIMITED	C2	S	S	7/31/2008	USD	Assumed
LCP1UK PERTUS SECHZEHNTI GMBH (MAUSER)	BDF LIMITED	C2	S	S	7/11/2008	USD	Assumed
LCP1UK PERTUS SECHZEHNTI GMBH (MAUSER)	CAJA MADRID	B1	S	S	4/26/2008	EUR	Assumed
LCP1UK PERTUS SECHZEHNTI GMBH (MAUSER)	CAJA MADRID	C1	S	S	4/26/2008	EUR	Assumed
LCP1UK PERTUS SECHZEHNTI GMBH (MAUSER)	CLAVOS EURO CDO LIMITED	B1	S	S	8/26/2008	EUR	Assumed
LCP1UK PERTUS SECHZEHNTI GMBH (MAUSER)	CLAVOS EURO CDO LIMITED	C1	S	S	8/26/2008	EUR	Assumed
LCP1UK PERTUS SECHZEHNTI GMBH (MAUSER)	FIELD POINT IV LTD	B1	S	S	7/31/2008	EUR	Assumed
LCP1UK PERTUS SECHZEHNTI GMBH (MAUSER)	FIELD POINT IV LTD	B2	S	S	7/31/2008	USD	Assumed
LCP1UK PERTUS SECHZEHNTI GMBH (MAUSER)	FIELD POINT IV LTD	B2	S	S	7/11/2008	USD	Assumed
LCP1UK PERTUS SECHZEHNTI GMBH (MAUSER)	FIELD POINT IV LTD	C1	S	S	7/31/2008	EUR	Assumed
LCP1UK PERTUS SECHZEHNTI GMBH (MAUSER)	FIELD POINT IV LTD	C1	S	S	7/31/2008	USD	Assumed
LCP1UK PERTUS SECHZEHNTI GMBH (MAUSER)	FIELD POINT IV LTD	C2	S	S	7/31/2008	USD	Assumed
LCP1UK PERTUS SECHZEHNTI GMBH (MAUSER)	FIELD POINT IV LTD	C2	S	S	7/11/2008	USD	Assumed
LCP1UK PHS SENIOR (2 JUL 07)	OCH ZIFF (MASTER)	CAPEX	S	S	8/26/2008	GBP	Assumed
LCP1UK PROJECT KNIGHT SENIOR	RCF	C2	S	S	9/11/2008	EUR	Assumed
LCP1UK PROSIEBEN (26JUN07) OPCO	JASPER FUNDING	C2	S	S	5/7/2008	EUR	Assumed
LCP1UK PROSIEBEN (26JUN07) OPCO	JASPER FUNDING	C3	S	S	5/7/2008	EUR	Assumed
LCP1UK SEAT PAGINE GIALLE (TERM A)	ING BANK NV	B	S	S	3/19/2008	EUR	Assumed
LCP1UK TYROL ACQUISITION 2 SAS	WESTLB	B	S	S	6/6/2008	EUR	Assumed
LCP1UK TYROL ACQUISITION 2 SAS	WESTLB	C	S	S	6/6/2008	EUR	Assumed
LCP1UK WIND PIK FACILITY	FIDELITY INVESTMENTS (MASTER)	PIK	S	S	9/11/2008	USD	Assumed
LCP1UK WIND PIK FACILITY	NEWPORT FUNDING CORP	PIK	S	S	8/26/2008	EUR	Assumed
LCP1UK WIND PIK FACILITY	NEWPORT GBL CREDIT FD	PIK	S	S	9/2/2008	EUR	Assumed
LCP1UK WIND PIK FACILITY	NEWPORT GLOBAL OPP FUND LP	PIK	S	S	8/27/2008	EUR	Assumed
LCP1UK WORLD DIRECTORIES	DEUTSCHE BANK AG	B2 DUTCH	S	S	9/5/2008	EUR	Assumed
LCP1UK YELL GROUP PLC	BANC OF AMERICA SECURITIES UK	B2	S	S	8/13/2008	EUR	Assumed
LCP1UK YELL GROUP PLC	DEUTSCHE BANK AG	B2	S	S	2/7/2008	EUR	Assumed
LCP1UK YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	B1	S	S	4/22/2008	EUR	Assumed
LCP1UK YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	B1	S	S	1/31/2008	EUR	Assumed
LCP1UK YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	C1	S	S	2/1/2008	EUR	Assumed
LCP1UK YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	C1	S	S	2/1/2008	EUR	Assumed